

Figure 1

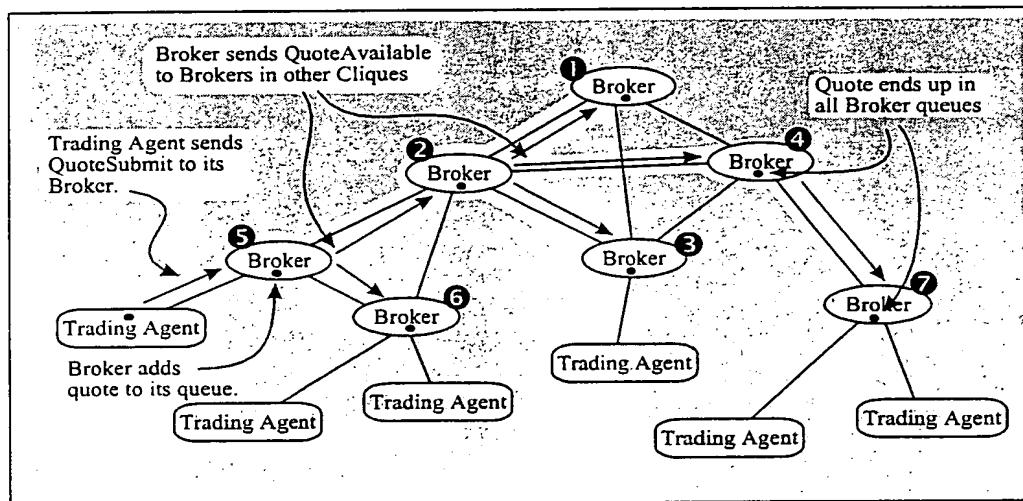


Figure 2

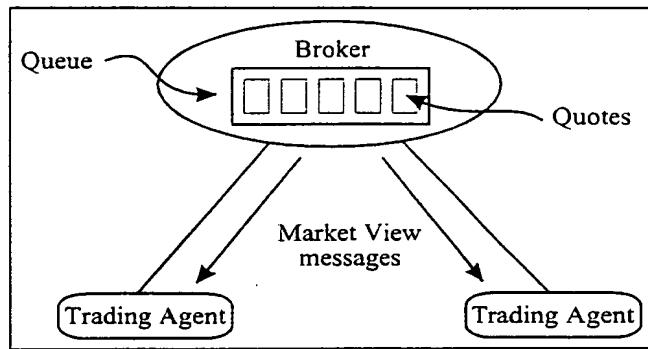


Figure 3

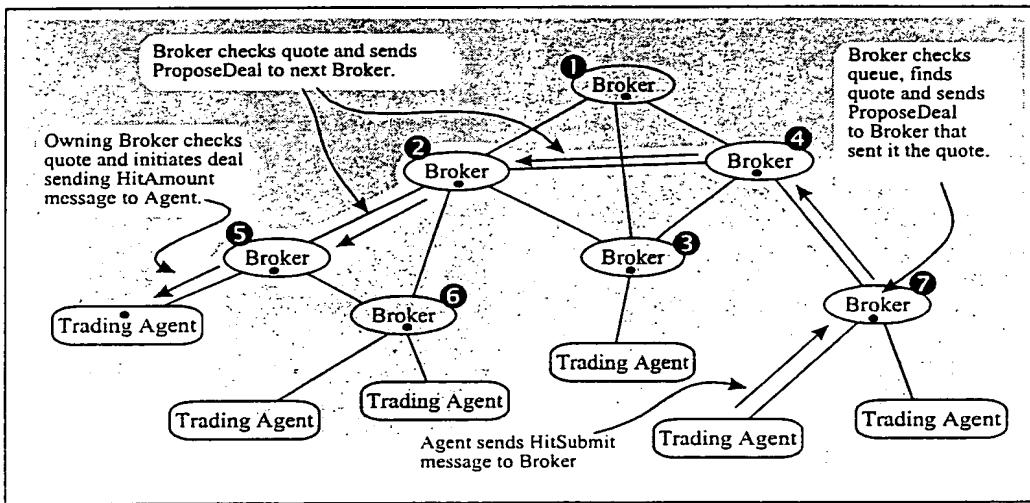


Figure 4

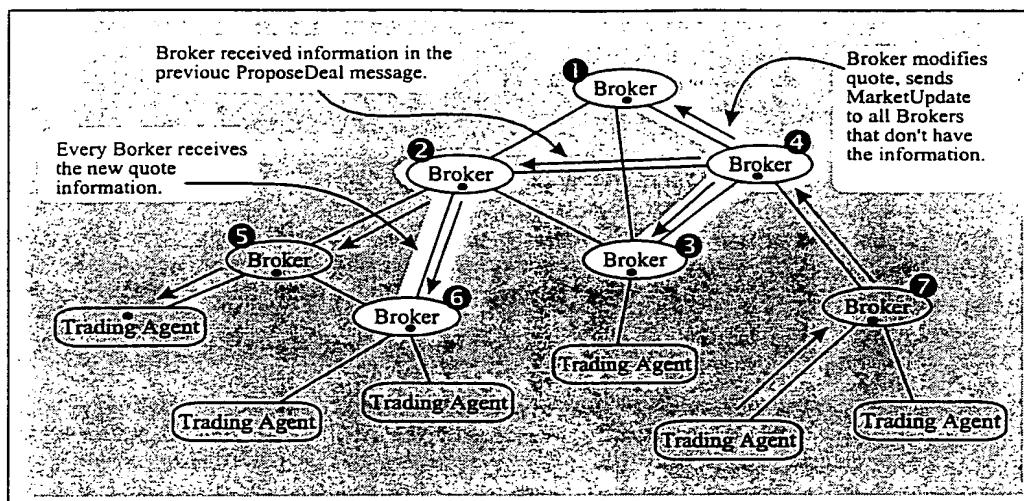


Figure 5

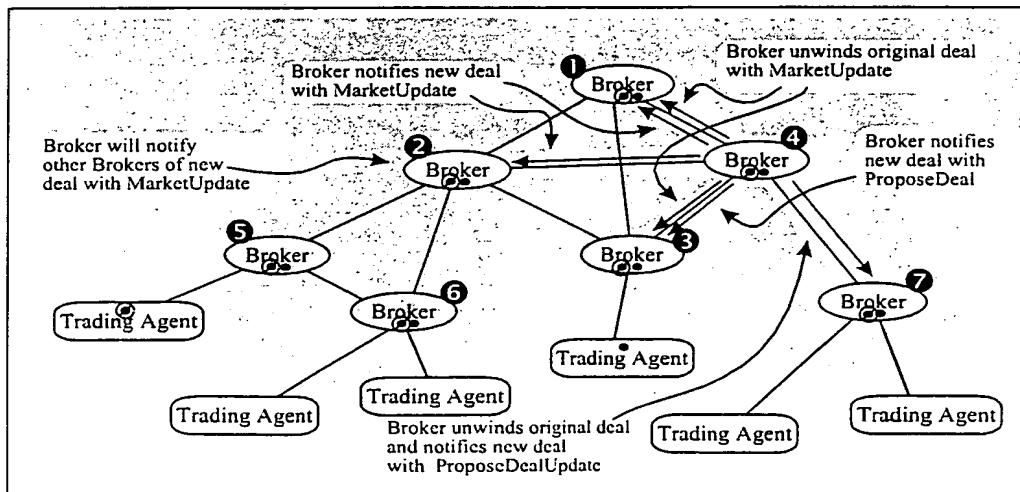


Figure 6

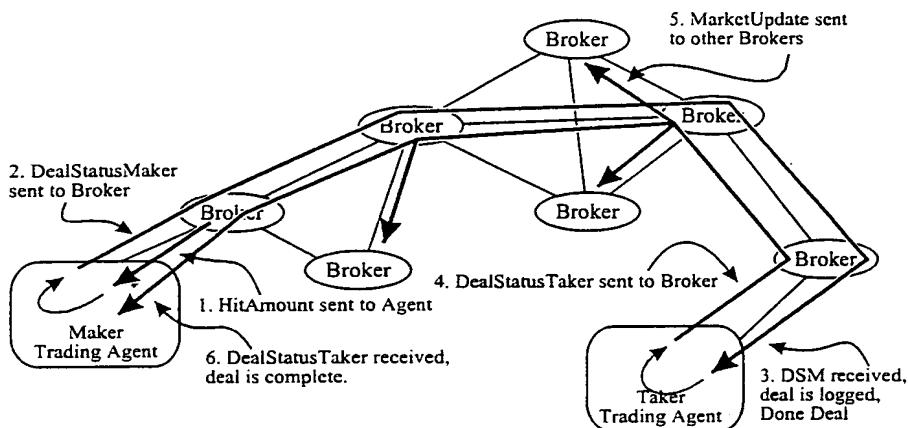


Figure 7

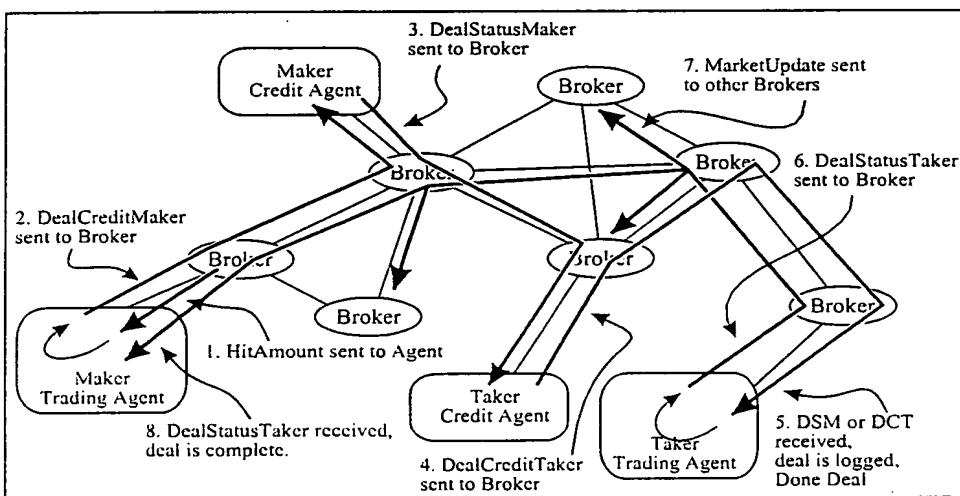


Figure 8

BANK A:		EUR	USD
5	Trade 1	10.00M	(10.70M)
	Trade 2	(10.00M)	10.80M
	Exposure	0	0.1M

FIGURE 9

10 BANK A:		EUR	JPY	USD
Trade 1	10.00M			(10.70M)
Trade 2	(10.00M)		1,250M	
15 Exposure	0		USD 10,593,200	(10.70M) = 0 at JPY/USD118

FIGURE 10

Currency Pairs		Conversion Rates																						
	EUR/USD		1.0700																					
5	EUR/JPY		125.00																					
	JPY/USD		118.00																					
	USD/USD		1.0000																					
Credit Limit Currency		Credit Limit																						
	USD		10.00																					
<table border="1"> <thead> <tr> <th></th> <th>EUR</th> <th>JPY</th> <th>USD</th> <th>Netted Exposure</th> </tr> </thead> <tbody> <tr> <td></td> <td>10.00 (10.00)</td> <td>1,250.00 (2,360.00)</td> <td>(10.70) 20.00</td> <td></td> </tr> <tr> <td>10</td> <td><b>Total</b> -</td> <td>(1,110.00)</td> <td>9.30</td> <td></td> </tr> <tr> <td></td> <td><b>CLC Equiv</b> -</td> <td>(9.41)</td> <td>9.30</td> <td>9.30</td> </tr> </tbody> </table>						EUR	JPY	USD	Netted Exposure		10.00 (10.00)	1,250.00 (2,360.00)	(10.70) 20.00		10	<b>Total</b> -	(1,110.00)	9.30			<b>CLC Equiv</b> -	(9.41)	9.30	9.30
	EUR	JPY	USD	Netted Exposure																				
	10.00 (10.00)	1,250.00 (2,360.00)	(10.70) 20.00																					
10	<b>Total</b> -	(1,110.00)	9.30																					
	<b>CLC Equiv</b> -	(9.41)	9.30	9.30																				

FIGURE 11

BANK A:

	Credit Limit (USD)	Deal Amount (USD)	Credit Available
15	50M	10.7M	39.3M
	50M	10.8M	28.5M

FIGURE 12